

Exhibit 4A

Template of Consolidated Debtors and Other Controlled Entities Schedule of
Cash Receipts and Disbursements

CONSOLIDATED DEBTORS and Other Controlled Entities

Schedule of Cash Receipts and Disbursements

[], 201[] - [], 201[]

Unaudited (\$ in millions, foreign currencies reflected in USD equivalents)

	Other Controlled Entities					Total Consolidated Debtors and Other Controlled Entities
	Consolidated Debtors	LB I	ALI	PAMI	Other	
Beginning Cash & Investments ([], 201[])	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Sources of Cash:						
Corporate						
Other Receipts	—	—	—	—	—	—
Derivatives	—	—	—	—	—	—
Loans	—	—	—	—	—	—
Principal Investing /						
Private Equity	—	—	—	—	—	—
Real Estate	—	—	—	—	—	—
Asia	—	—	—	—	—	—
South America	—	—	—	—	—	—
Total Sources of Cash	—	—	—	—	—	—
Uses of Cash:						
Corporate						
Compensation and Benefits	—	—	—	—	—	—
Professional Fees	—	—	—	—	—	—
Other Operating Expenses	—	—	—	—	—	—
Other Non-Operating Expenses	—	—	—	—	—	—
Derivatives	—	—	—	—	—	—
Loans	—	—	—	—	—	—
Principal Investing /						
Private Equity	—	—	—	—	—	—
Real Estate	—	—	—	—	—	—
Asia	—	—	—	—	—	—
South America	—	—	—	—	—	—
Total Uses of Cash	—	—	—	—	—	—
Net Cash Flow	—	—	—	—	—	—
FX Fluctuation	—	—	—	—	—	—
Ending Cash & Investments ([], 201[])	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

Exhibit 4B

Template of Consolidated Debtors and Other Controlled Entities
Balance Sheet

CONSOLIDATED DEBTORS and Other Controlled Entities**Balance Sheet As of [], 201[]**

(Unaudited)

\$ in millions	Total Consolidated Debtors	Total Other Controlled Entities	Total Consolidated Debtors and Total Other Controlled Entities
Assets			
Cash and investments	\$ —	\$ —	\$ —
Cash and investments pledged or restricted	—	—	—
Financial instruments and other inventory positions:			
Real estate	—	—	—
Loans	—	—	—
Private equity/Principal investments	—	—	—
Derivatives and other contractual agreements	—	—	—
Total financial instruments and other inventory positions	<hr/>	<hr/>	<hr/>
Receivables and other assets	—	—	—
Investments in affiliates:			
LBHI controlled non-debtor entities	—	—	—
Non-LBHI controlled entities	—	—	—
Total Investments in affiliates	<hr/>	<hr/>	<hr/>
Due from affiliates:			
LBHI controlled entities - post petition	—	—	—
LBHI controlled non-debtor entities	—	—	—
Non-LBHI controlled entities	—	—	—
Total due from affiliates	<hr/>	<hr/>	<hr/>
Total assets	<hr/> <hr/>	<hr/> <hr/>	<hr/> <hr/>
Liabilities and stockholders' equity			
Accounts payable and other liabilities:			
Payables	\$ —	\$ —	\$ —
Due to LBHI controlled entities	—	—	—
Total accounts payable and liabilities	<hr/>	<hr/>	<hr/>
Liabilities (subject to compromise for Debtor entities only):			
Derivatives and other contractual agreements	—	—	—
Borrowings	—	—	—
Taxes and Other Payables	—	—	—
Due to affiliates:			
LBHI controlled non-debtor entities	—	—	—
Non-LBHI controlled entities	—	—	—
Total due to affiliates	<hr/>	<hr/>	<hr/>
Total liabilities (subject to compromise for Debtor entities only)	<hr/> <hr/>	<hr/> <hr/>	<hr/> <hr/>
Total liabilities	<hr/> <hr/>	<hr/> <hr/>	<hr/> <hr/>
Stockholders' equity			
Preferred stock	—	—	—
Common stock and additional paid-in capital	—	—	—
Retained earnings and other stockholders' equity	—	—	—
Total common stockholders' equity	<hr/>	<hr/>	<hr/>
Total stockholders' equity	<hr/>	<hr/>	<hr/>
Total liabilities and stockholders' equity	<hr/> <hr/>	<hr/> <hr/>	<hr/> <hr/>

Exhibit 4C

Template of Consolidated Debtors and Other Controlled Entities Financial Instruments
Summary and Activity

CONSOLIDATED DEBTORS and Other Controlled Entities

Financial Instruments Summary and Activity

[], 201[] – [], 201[]

(Unaudited)

\$ in millions	As of [], 201[]			As Reported [], 201[] Total	Change	(Activity [], 201[] – [], 201[])			
	Encumbered	Unencumbered	Total			Asset Transfers Reclassifications, and Other	Fair Value / Recovery Value Change	Cash (Receipts)	Disbursements
Real Estate									
Consolidated Debtors	—	—	—	—	—	—	—	—	—
Other Controlled Entities	—	—	—	—	—	—	—	—	—
Total Real Estate	—	—	—	—	—	—	—	—	—
Loans									
Consolidated Debtors	—	—	—	—	—	—	—	—	—
Other Controlled Entities	—	—	—	—	—	—	—	—	—
Total Loans	—	—	—	—	—	—	—	—	—
Private Equity / Principal Investments									
Consolidated Debtors	—	—	—	—	—	—	—	—	—
Other Controlled Entities	—	—	—	—	—	—	—	—	—
Total Private Equity / Principal Investments	—	—	—	—	—	—	—	—	—
Derivative Receivables and Related Assets									
Consolidated Debtors	—	—	—	—	—	—	—	—	—
Other Controlled Entities	—	—	—	—	—	—	—	—	—
Total Derivative Receivables and Related Assets	—	—	—	—	—	—	—	—	—
Totals	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

Exhibit 4D

Template of Consolidated Debtors and Other Controlled Entities Residential Real Estate Owned
and Unencumbered – By Product Type

CONSOLIDATED DEBTORS and Other Controlled Entities

Residential Real Estate Owned and Unencumbered - By Product Type

As of [], 201[]
(Uaudited)

\$ in millions	Consolidated Debtors	Other Controlled Entities					Total Consolidated Debtors and Other Controlled Entities	Undiscounted Principal Balances
		LB I	PAMI	ALI	Other	Total		
Residential Real Estate								
United States								
Whole Loans:								
Alt-A / Prime								
First Lien	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Second Lien	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Subprime								
First Lien	—	—	—	—	—	—	—	—
Second Lien	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Other								
Warehouse lines:								
Residential	—	—	—	—	—	—	—	—
Auto	—	—	—	—	—	—	—	—
Securities	—	—	—	—	—	—	—	—
Real Estate Owned	—	—	—	—	—	—	—	—
Small Balance	—	—	—	—	—	—	—	—
Commercial	—	—	—	—	—	—	—	—
Mortgage-Backed	—	—	—	—	—	—	—	—
Securities	—	—	—	—	—	—	—	—
Other	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Total Residential Real Estate	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

Exhibit 4E

Template of Consolidated Debtors and Other Controlled Entities Commercial Real Estate
Owned and Unencumbered – By Product Type

CONSOLIDATED DEBTORS and Other Controlled Entities
Commercial Real Estate Owned and Unencumbered - By Product Type

As of [], 201[]
(Unaudited)

\$ in millions	Consolidated Debtors	Other Controlled Entities					Total Consolidated Debtors and Other Controlled Entities	Undiscounted Principal Balances
		LB I	PAMI	ALI	Other	Total		
Commercial Real Estate								
North America								
Whole loans								
Senior	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
B-notes/Mezzanine	—	—	—	—	—	—	—	—
Corporate Loans.....	—	—	—	—	—	—	—	—
Seller Financed Loans	—	—	—	—	—	—	—	—
Equity.....	—	—	—	—	—	—	—	—
Real Estate Owned.....	—	—	—	—	—	—	—	—
Other	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Europe								
Whole loans								
Senior	—	—	—	—	—	—	—	—
B-notes/Mezzanine	—	—	—	—	—	—	—	—
Corporate Loans.....	—	—	—	—	—	—	—	—
Equity.....	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Asia								
Whole loans								
Senior	—	—	—	—	—	—	—	—
B-notes/Mezzanine	—	—	—	—	—	—	—	—
NPLs	—	—	—	—	—	—	—	—
Equity.....	—	—	—	—	—	—	—	—
Real Estate Owned.....	—	—	—	—	—	—	—	—
Other	—	—	—	—	—	—	—	—
Subtotal	—	—	—	—	—	—	—	—
Total Commercial Real Estate	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Total Real Estate	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

Exhibit 4F

Template of Consolidated Debtors and Other Controlled Entities Commercial Real Estate Owned and Unencumbered – By Property Type and Region

CONSOLIDATED DEBTORS and Other Controlled Entities

Commercial Real Estate Owned and Unencumbered - By Property Type And Region

As of [], 201[]

(Unaudited)

\$ in millions	North America	Europe	Asia	Total	Undiscounted Principal Balances
Commercial Real Estate					
Senior Whole Loans					
Office	\$ —	\$ —	\$ —	\$ —	\$ —
Hotel	—	—	—	—	—
Multi-family	—	—	—	—	—
Retail	—	—	—	—	—
Residential	—	—	—	—	—
Condominium	—	—	—	—	—
Land	—	—	—	—	—
Other	—	—	—	—	—
Total Senior Whole Loans by Type	<hr/>	<hr/>	<hr/>	<hr/>	<hr/>
B-Note/Mezz Whole Loans					
Office	—	—	—	—	—
Hotel	—	—	—	—	—
Multi-family	—	—	—	—	—
Mixed-use	—	—	—	—	—
Retail	—	—	—	—	—
Condominium	—	—	—	—	—
Land	—	—	—	—	—
Total B-Notes/Mezz Whole Loans by Type	<hr/>	<hr/>	<hr/>	<hr/>	<hr/>
Corporate Loans					
Industrial	—	—	—	—	—
Multi-family	—	—	—	—	—
Total Corporate Loans by Type	<hr/>	<hr/>	<hr/>	<hr/>	<hr/>
Seller Financed Loans					
Office	—	—	—	—	—
Hotel	—	—	—	—	—
Multi-family	—	—	—	—	—
Other	—	—	—	—	—
Total Seller Financed Loans by Type	<hr/>	<hr/>	<hr/>	<hr/>	<hr/>
NPLs					
Residential	—	—	—	—	—
Other	—	—	—	—	—
Total NPLs by Type	<hr/>	<hr/>	<hr/>	<hr/>	<hr/>
Equity					
Office	—	—	—	—	—
Industrial	—	—	—	—	—
Hotel	—	—	—	—	—
Multi-family	—	—	—	—	—
Retail	—	—	—	—	—
Mixed-use	—	—	—	—	—
Condominium	—	—	—	—	—
Land	—	—	—	—	—
Other	—	—	—	—	—
Total Equity by Type	<hr/>	<hr/>	<hr/>	<hr/>	<hr/>
Real Estate Owned					
Office	—	—	—	—	—
Industrial	—	—	—	—	—
Hotel	—	—	—	—	—
Multi-family	—	—	—	—	—
Condominium	—	—	—	—	—
Land	—	—	—	—	—
Other	—	—	—	—	—
Total Real Estate Owned by Type	<hr/>	<hr/>	<hr/>	<hr/>	<hr/>
Other	—	—	—	—	—
Total Commercial Real Estate	\$ —	\$ —	\$ —	\$ —	\$ —

Exhibit 4G

Template of Consolidated Debtors and Other Controlled Entities Loan Portfolio (Funded and Unencumbered) Summary by Rating

CONSOLIDATED DEBTORS and Other Controlled Entities

Loan Portfolio (Funded and Unencumbered) Summary by Rating

As of [], 201[]

(Unaudited)

\$ in millions

Ratings Equivalent	Consolidated Debtors	Other Controlled Entities	Total Consolidated Debtors and Total Other Controlled Entities	% of Total
			Notional	
High Grade	\$ —	\$ —	\$ —	— %
High Yield	—	—	—	— %
Non-Rated	—	—	—	— %
Total	\$ —	\$ —	\$ —	— %
<hr/>				
High Grade	\$ —	\$ —	\$ —	— %
High Yield	—	—	—	— %
Non-Rated	—	—	—	— %
Total	\$ —	\$ —	\$ —	— %

Exhibit 4H

Template of Consolidated Debtors and Other Controlled Entities Private Equity/Principal Investments Owned and Unencumbered by Legal Entity and Product Type

CONSOLIDATED DEBTORS and Other Controlled Entities

Private Equity / Principal Investments Owned and Unencumbered by Legal Entity and Product Type

As of [], 201[]

(Unaudited)

\$ in millions	Private Equity Platform	Direct Investments	GP/LP Investments	Asia Investments	Seed Capital	Totals
By Legal Entity:						
Consolidated Debtors	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Other Controlled Entities	—	—	—	—	—	—
Total	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>
By Product Type						
Private Equity / Leveraged Buy Outs (“LBOs”).....	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Venture Capital.....	—	—	—	—	—	—
Fixed Income.....	—	—	—	—	—	—
Real Estate Funds	—	—	—	—	—	—
Hedge Funds.....	—	—	—	—	—	—
Other.....	—	—	—	—	—	—
Total	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>

Exhibit 4I

Template of Consolidated Debtors and Other Controlled Entities Derivatives
Assets and Liabilities

CONSOLIDATED DEBTORS and Other Controlled Entities

Derivatives Assets and Liabilities

As of [], 201[]

(Unaudited)

\$ in millions	Consolidated Debtors	Other Controlled Entities	Total Consolidated Debtors and Total Other Controlled Entities
Assets - Receivables, Net			
Open (\$).	\$ —	\$ —	\$ —
Termed / Matured (\$).	—	—	—
Total	—	—	—
Other Derivative Related Assets	—	—	—
Total Derivatives and Related Assets.....	\$ —	\$ —	\$ —
<i># of Contracts</i>			
Open (# of contracts)	—	—	—
Termed / Matured (# of contracts).....	—	—	—
Total	—	—	—
Liabilities - Payables			
Open (\$).	\$ —	\$ —	\$ —
Termed / Matured (\$).	—	—	—
Total	\$ —	\$ —	\$ —
<i># of Contracts</i>			
Open (# of contracts)	—	—	—
Termed / Matured (# of contracts).....	—	—	—
Total	—	—	—

Exhibit 4J

Template of Consolidated Debtors and Other Controlled Entities Pledged
Inventory – By Asset Group

CONSOLIDATED DEBTORS and Other Controlled Entities

Pledged Inventory - By Asset Group
As of [], 201[]
(Unaudited)

\$ in millions	Consolidated Debtors	Other Controlled Entities	Total Consolidated Debtors and Total Other Controlled Entities
Pledged Inventory			
Real Estate - Commercial:			
Securitization Instrument	\$ —	\$ —	\$ —
Whole loans - Senior	—	—	—
North America	—	—	—
Europe	—	—	—
Asia	—	—	—
U S Corporate Loans	—	—	—
Total Real Estate Pledged	—	—	—
Loans:			
Securitization Instruments	—	—	—
U S and U K Corporate Loans	—	—	—
Total Loans Pledged	—	—	—
Private Equity / Principal Investments:			
Securitization Instruments ⁽²⁾	—	—	—
Derivative Receivables			
Total Pledged	\$ —	\$ —	\$ —
Allocation of Pledged Inventory by Counterparty Type.			
Clearing Banks and Collateralized Lenders	\$ —	\$ —	\$ —
Other Third Parties	—	—	—
LBHI Controlled Entities:			
Aurora Bank FSB	—	—	—
Woodlands Commercial Bank	—	—	—
Total Pledged	\$ —	\$ —	\$ —

Exhibit 4K

Template of Consolidated Debtors and Other Controlled Entities Unfunded Lending and
Principal Investments Commitments

CONSOLIDATED DEBTORS and Other Controlled Entities

Unfunded Lending and Principal Investments Commitments

As of [], 201[]

(Unaudited)

\$ in millions	Consolidated Debtors	Other Controlled Entities	Total Consolidated Debtors and Total Other Controlled Entities
Real Estate			
Commercial	\$ —	\$ —	\$ —
Loans			
High Grade	—	—	—
High Yield	—	—	—
Non-Rated	—	—	—
Total.....	—	—	—
Private Equity / Principal Investments			
Private Equity Platform	—	—	—
Direct Investments	—	—	—
GP / LP Investments	—	—	—
Total	—	—	—
Total	\$ —	\$ —	\$ —

Exhibit 4L

Template of Consolidated Debtors and Other Controlled Entities Top Holdings Summary

CONSOLIDATED DEBTORS and Other Controlled Entities
Top Holdings Summary

Position	Undiscounted Principal Balance	Mark to Market Balance				Owner	Lien	Pledged
		Quarter 1	Quarter 2	Quarter 3	Quarter 4			
I. Commercial Real Estate								
Name 1	—	—	—	—	—	—	—	—
Name 2	—	—	—	—	—	—	—	—
Name 3	—	—	—	—	—	—	—	—
Name 4	—	—	—	—	—	—	—	—
Name 5	—	—	—	—	—	—	—	—
II. Loans								
Name 1	—	—	—	—	—	—	—	—
Name 2	—	—	—	—	—	—	—	—
Name 3	—	—	—	—	—	—	—	—
Name 4	—	—	—	—	—	—	—	—
Name 5	—	—	—	—	—	—	—	—
III. Private Equity								
Name 1	—	—	—	—	—	—	—	—
Name 2	—	—	—	—	—	—	—	—
Name 3	—	—	—	—	—	—	—	—
Name 4	—	—	—	—	—	—	—	—
Name 5	—	—	—	—	—	—	—	—

Exhibit 4M

Template of Consolidated Debtors and Other Controlled Entities Receivables from Special Purpose Vehicles

CONSOLIDATED DEBTORS and Other Controlled Entities
Receivables from Special Purpose Vehicles

	<u>Notional</u>	<u>Fair Value</u>	<u>Collateral Value</u>
Mortgages			
Open	—	—	—
Terminated	—	—	—
Total	—	—	—
Investment Grade			
Open	—	—	—
Terminated	—	—	—
Total	—	—	—
High Yield / Levered Loans			
Open	—	—	—
Terminated	—	—	—
Total	—	—	—
Other			
Open	—	—	—
Terminated	—	—	—
Total	—	—	—
Total			
Open	—	—	—
Terminated	—	—	—
Total	—	—	—